

JPY INT RATE SWAP (ANN/6MO) JPY LIBOR 7 YEARS

ISIN: -

2024/05/06 03:56:27

Price

0.8038 %

Difference



0.00 (0 Bp)

General attributes

ISIN	-
Symbol	-.OTD
Exchange	OTC Data Services
Security type	Interest rate

Market data

Open	0.8038%
Close (prev. day)	0.8038%

Performance and Risk

	6m	1Y	3Y
Perf (%)	-5.16%	+84.78%	+18,793.02%
Perf (abs.)	-0.04	+0.37	+0.81
Beta	-	-	-
Volatility	40.95	48.02	233.69

Futures and Options

Related Futures	-
Related Options	-

5Y



Information about previous performance does not guarantee future performance.
Source: FactSet

Price data

Ø price 5 days Ø volume 5 days (pcs.)	0.8028 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	0.7932 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	0.7382 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	0.7408 % (0)
YTD High date	0.8413 % (2024/04/25)
YTD Low date	0.5680 % (2024/01/15)
52 Weeks High date	0.9431 % (2023/11/01)
52 Weeks Low date	0.3544 % (2023/06/27)

Recent research

on market

Date	Headline	Download
2024/05/03	Week Ahead	
2024/05/03	Kommunalkredit Austria AG	
2024/05/03	Opravy letadel v ČR a EU	
2024/05/03	Ranní restart: ČNB vs. geopolitika	
2024/05/02	CNB may ease the pace of rate cuts	